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NOTICE OF ALLOWANCE AND FEE(S) DUE

28765 7590 03/19/2008

WINSTON & STRAWN LLP
PATENT DEPARTMENT
1700 K STREET, N.W.
WASHINGTON, DC 20006

EXAMINER

HAVAN, THU THAO

ART UNIT

PAPER NUMBER

3693

DATE MAILED: 03/19/2008

APPLICATION NO.	FILING DATE	FIRST NAMED INVENTOR	ATTORNEY DOCKET NO.	CONFIRMATION NO.
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10/035,250

01/04/2002

William R. Cruz

105506-4100

3320

TITLE OF INVENTION: SYSTEM, METHOD AND APPARATUS FOR MONITORING AND EXECUTION OF ENTRY AND EXIT ORDERS

APPLN. TYPE	SMALL ENTITY	ISSUE FEE DUE	PUBLICATION FEE DUE	PREV. PAID ISSUE FEE	TOTAL FEE(S) DUE	DATE DUE
nonprovisional	YES	\$720	\$0	\$0	\$720	06/19/2008

THE APPLICATION IDENTIFIED ABOVE HAS BEEN EXAMINED AND IS ALLOWED FOR ISSUANCE AS A PATENT. PROSECUTION ON THE MERITS IS CLOSED. THIS NOTICE OF ALLOWANCE IS NOT A GRANT OF PATENT RIGHTS. THIS APPLICATION IS SUBJECT TO WITHDRAWAL FROM ISSUE AT THE INITIATIVE OF THE OFFICE OR UPON PETITION BY THE APPLICANT. SEE 37 CFR 1.313 AND MPEP 1308.

THE ISSUE FEE AND PUBLICATION FEE (IF REQUIRED) MUST BE PAID WITHIN THREE MONTHS FROM THE MAILING DATE OF THIS NOTICE OR THIS APPLICATION SHALL BE REGARDED AS ABANDONED. THIS STATUTORY PERIOD CANNOT BE EXTENDED. SEE 35 U.S.C. 151. THE ISSUE FEE DUE INDICATED ABOVE DOES NOT REFLECT A CREDIT FOR ANY PREVIOUSLY PAID ISSUE FEE IN THIS APPLICATION. IF AN ISSUE FEE HAS PREVIOUSLY BEEN PAID IN THIS APPLICATION (AS SHOWN ABOVE), THE RETURN OF PART B OF THIS FORM WILL BE CONSIDERED A REQUEST TO REAPPLY THE PREVIOUSLY PAID ISSUE FEE TOWARD THE ISSUE FEE NOW DUE.

HOW TO REPLY TO THIS NOTICE:

I. Review the SMALL ENTITY status shown above.

If the SMALL ENTITY is shown as YES, verify your current SMALL ENTITY status:

A. If the status is the same, pay the TOTAL FEE(S) DUE shown above.

B. If the status above is to be removed, check box 5b on Part B - Fee(s) Transmittal and pay the PUBLICATION FEE (if required) and twice the amount of the ISSUE FEE shown above, or

If the SMALL ENTITY is shown as NO:

A. Pay TOTAL FEE(S) DUE shown above, or

B. If applicant claimed SMALL ENTITY status before, or is now claiming SMALL ENTITY status, check box 5a on Part B - Fee(s) Transmittal and pay the PUBLICATION FEE (if required) and 1/2 the ISSUE FEE shown above.

II. PART B - FEE(S) TRANSMITTAL, or its equivalent, must be completed and returned to the United States Patent and Trademark Office (USPTO) with your ISSUE FEE and PUBLICATION FEE (if required). If you are charging the fee(s) to your deposit account, section "4b" of Part B - Fee(s) Transmittal should be completed and an extra copy of the form should be submitted. If an equivalent of Part B is filed, a request to reapply a previously paid issue fee must be clearly made, and delays in processing may occur due to the difficulty in recognizing the paper as an equivalent of Part B.

III. All communications regarding this application must give the application number. Please direct all communications prior to issuance to Mail Stop ISSUE FEE unless advised to the contrary.

IMPORTANT REMINDER: Utility patents issuing on applications filed on or after Dec. 12, 1980 may require payment of maintenance fees. It is patentee's responsibility to ensure timely payment of maintenance fees when due.

PART B - FEE(S) TRANSMITTAL

**Complete and send this form, together with applicable fee(s), to: Mail Mail Stop ISSUE FEE
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INSTRUCTIONS: This form should be used for transmitting the ISSUE FEE and PUBLICATION FEE (if required). Blocks 1 through 5 should be completed where appropriate. All further correspondence including the Patent, advance orders and notification of maintenance fees will be mailed to the current correspondence address as indicated unless corrected below or directed otherwise in Block 1, by (a) specifying a new correspondence address; and/or (b) indicating a separate "FEE ADDRESS" for maintenance fee notifications.

CURRENT CORRESPONDENCE ADDRESS (Note: Use Block 1 for any change of address)

28765 7590 03/19/2008

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1700 K STREET, N.W.
WASHINGTON, DC 20006

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I hereby certify that this Fee(s) Transmittal is being deposited with the United States Postal Service with sufficient postage for first class mail in an envelope addressed to the Mail Stop ISSUE FEE address above, or being facsimile transmitted to the USPTO (571) 273-2885, on the date indicated below.

(Depositor's name)
(Signature)
(Date)

APPLICATION NO.	FILING DATE	FIRST NAMED INVENTOR	ATTORNEY DOCKET NO.	CONFIRMATION NO.
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10/035,250 01/04/2002 William R. Cruz 105506-4100 3320

TITLE OF INVENTION: SYSTEM, METHOD AND APPARATUS FOR MONITORING AND EXECUTION OF ENTRY AND EXIT ORDERS

APPLN. TYPE	SMALL ENTITY	ISSUE FEE DUE	PUBLICATION FEE DUE	PREV. PAID ISSUE FEE	TOTAL FEE(S) DUE	DATE DUE
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nonprovisional YES \$720 \$0 \$0 \$720 06/19/2008

EXAMINER	ART UNIT	CLASS-SUBCLASS
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HAVAN, THU THAO 3693 705-035000

1. Change of correspondence address or indication of "Fee Address" (37 CFR 1.363).

- ☐ Change of correspondence address (or Change of Correspondence Address form PTO/SB/122) attached.
- ☐ "Fee Address" indication (or "Fee Address" Indication form PTO/SB/47; Rev 03-02 or more recent) attached. **Use of a Customer Number is required.**

2. For printing on the patent front page, list

- (1) the names of up to 3 registered patent attorneys or agents OR, alternatively, 1 _____
- (2) the name of a single firm (having as a member a registered attorney or agent) and the names of up to 2 registered patent attorneys or agents. If no name is listed, no name will be printed. 2 _____
- 3 _____

3. ASSIGNEE NAME AND RESIDENCE DATA TO BE PRINTED ON THE PATENT (print or type)

PLEASE NOTE: Unless an assignee is identified below, no assignee data will appear on the patent. If an assignee is identified below, the document has been filed for recordation as set forth in 37 CFR 3.11. Completion of this form is NOT a substitute for filing an assignment.

(A) NAME OF ASSIGNEE (B) RESIDENCE: (CITY and STATE OR COUNTRY)

Please check the appropriate assignee category or categories (will not be printed on the patent) : ☐ Individual ☐ Corporation or other private group entity ☐ Government

4a. The following fee(s) are submitted:

- ☐ Issue Fee
- ☐ Publication Fee (No small entity discount permitted)
- ☐ Advance Order - # of Copies _____

4b. Payment of Fee(s); (Please first reapply any previously paid issue fee shown above)

- ☐ A check is enclosed.
- ☐ Payment by credit card. Form PTO-2038 is attached.
- ☐ The Director is hereby authorized to charge the required fee(s), any deficiency, or credit any overpayment, to Deposit Account Number _____ (enclose an extra copy of this form).

5. Change in Entity Status (from status indicated above)

- ☐ a. Applicant claims SMALL ENTITY status. See 37 CFR 1.27. ☐ b. Applicant is no longer claiming SMALL ENTITY status. See 37 CFR 1.27(g)(2).

NOTE: The Issue Fee and Publication Fee (if required) will not be accepted from anyone other than the applicant; a registered attorney or agent; or the assignee or other party in interest as shown by the records of the United States Patent and Trademark Office.

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Date _____

Typed or printed name _____

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This collection of information is required by 37 CFR 1.311. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 12 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, Virginia 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, Virginia 22313-1450.

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Determination of Patent Term Adjustment under 35 U.S.C. 154 (b) (application filed on or after May 29, 2000)

The Patent Term Adjustment to date is 1468 day(s). If the issue fee is paid on the date that is three months after the mailing date of this notice and the patent issues on the Tuesday before the date that is 28 weeks (six and a half months) after the mailing date of this notice, the Patent Term Adjustment will be 1468 day(s).

If a Continued Prosecution Application (CPA) was filed in the above-identified application, the filing date that determines Patent Term Adjustment is the filing date of the most recent CPA.

Applicant will be able to obtain more detailed information by accessing the Patent Application Information Retrieval (PAIR) WEB site (<http://pair.uspto.gov>).

Any questions regarding the Patent Term Extension or Adjustment determination should be directed to the Office of Patent Legal Administration at (571)-272-7702. Questions relating to issue and publication fee payments should be directed to the Customer Service Center of the Office of Patent Publication at 1-(888)-786-0101 or (571)-272-4200.

Notice of Allowability

Application No.

10/035,250

Examiner

THU-THAO HAVAN

Applicant(s)

CRUZ ET AL.

Art Unit

3693

-- The MAILING DATE of this communication appears on the cover sheet with the correspondence address--

All claims being allowable, PROSECUTION ON THE MERITS IS (OR REMAINS) CLOSED in this application. If not included herewith (or previously mailed), a Notice of Allowance (PTOL-85) or other appropriate communication will be mailed in due course. **THIS NOTICE OF ALLOWABILITY IS NOT A GRANT OF PATENT RIGHTS.** This application is subject to withdrawal from issue at the initiative of the Office or upon petition by the applicant. See 37 CFR 1.313 and MPEP 1308.

1. ☒ This communication is responsive to 5/15/07.
2. ☒ The allowed claim(s) is/are 1-3,7,8,16,18,21-23,25-36,40,41,49,51,54-56 and 58-72.
3. ☐ Acknowledgment is made of a claim for foreign priority under 35 U.S.C. § 119(a)-(d) or (f).
- a) ☐ All b) ☐ Some* c) ☐ None of the:
1. ☐ Certified copies of the priority documents have been received.
2. ☐ Certified copies of the priority documents have been received in Application No. ____.
3. ☐ Copies of the certified copies of the priority documents have been received in this national stage application from the International Bureau (PCT Rule 17.2(a)).
- * Certified copies not received: ____.

Applicant has THREE MONTHS FROM THE "MAILING DATE" of this communication to file a reply complying with the requirements noted below. Failure to timely comply will result in ABANDONMENT of this application.

THIS THREE-MONTH PERIOD IS NOT EXTENDABLE.

4. ☐ A SUBSTITUTE OATH OR DECLARATION must be submitted. Note the attached EXAMINER'S AMENDMENT or NOTICE OF INFORMAL PATENT APPLICATION (PTO-152) which gives reason(s) why the oath or declaration is deficient.
5. ☐ CORRECTED DRAWINGS (as "replacement sheets") must be submitted.
- (a) ☐ including changes required by the Notice of Draftsperson's Patent Drawing Review (PTO-948) attached
- 1) ☐ hereto or 2) ☐ to Paper No./Mail Date ____.
- (b) ☐ including changes required by the attached Examiner's Amendment / Comment or in the Office action of Paper No./Mail Date ____.
- Identifying indicia such as the application number (see 37 CFR 1.84(c)) should be written on the drawings in the front (not the back) of each sheet. Replacement sheet(s) should be labeled as such in the header according to 37 CFR 1.121(d).**
6. ☐ DEPOSIT OF and/or INFORMATION about the deposit of BIOLOGICAL MATERIAL must be submitted. Note the attached Examiner's comment regarding REQUIREMENT FOR THE DEPOSIT OF BIOLOGICAL MATERIAL.

Attachment(s)

- | | |
|--|---|
| 1. <input type="checkbox"/> Notice of References Cited (PTO-892) | 5. <input type="checkbox"/> Notice of Informal Patent Application |
| 2. <input type="checkbox"/> Notice of Draftsperson's Patent Drawing Review (PTO-948) | 6. <input type="checkbox"/> Interview Summary (PTO-413),
Paper No./Mail Date ____. |
| 3. <input type="checkbox"/> Information Disclosure Statements (PTO/SB/08),
Paper No./Mail Date ____ | 7. <input checked="" type="checkbox"/> Examiner's Amendment/Comment |
| 4. <input type="checkbox"/> Examiner's Comment Regarding Requirement for Deposit
of Biological Material | 8. <input checked="" type="checkbox"/> Examiner's Statement of Reasons for Allowance |
| | 9. <input type="checkbox"/> Other ____. |

Detailed Action

EXAMINER'S AMENDMENT

An examiner's amendment to the record appears below. Should the changes and/or additions be unacceptable to applicant, an amendment may be filed as provided by 37 CFR 1.312. To ensure consideration of such an amendment, it MUST be submitted no later than the payment of the issue fee.

Authorization for this examiner's amendment was given in a telephone interview with Mr. Raymond Van Dyke on February 8, 2008.

The application has been amended as follows:

1. (Currently Amended) A method for automating trading strategies on a distributed financial computer network, said method comprising the steps of:
monitoring a data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy, said data stream corresponding to real-time market conditions on said distributed financial computer network;
applying said trading strategy to said data stream of real-time market data, said trading strategy including at least one market trigger condition;~~and~~
upon occurrence of one said at least one market trigger condition, automatically generating an entry ~~or exit~~ order over said distributed financial computer network pursuant to said trading strategy;
upon occurrence of another said at least one market trigger condition, automatically generating an exit order over said distributed financial computer network pursuant to said trading strategy; and
queuing the generated order on an order queue,
wherein said trading strategy is written in a substantially English language format.

Cancel claims 4-6 and 14.

16. (Currently Amended) The method according to claim 1, further comprising the step of:

checking said order queue for multiple instances of said entry order or exit order.

18. (Currently Amended) The method according to claim 1, further comprising the steps of:

identifying at least one conflicting entry order or exit order in said order queue; warning a user of said at least one conflicting entry order or exit order; and requesting said user to exit said at least one conflicting entry order or exit order.

35. (Currently Amended) In a distributed financial computer network, a system for automating trading strategies, said system for automating trading strategies comprising:

at least one source of market data,

at least one routing device for receiving said market data and dispersing said market data as at least one data stream; and

at least one device for receiving said at least one data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy, said device comprising:

processor means for monitoring said at least one data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy, said at least one data stream corresponding to real time market conditions on said distributed financial computer network;

~~a second~~ said processor means including means for applying said trading strategy to said at least one data stream of real-time market data, said trading strategy including at least one market trigger condition; ~~and~~

~~a third~~ said processor means including means for, upon occurrence of one said at least one market trigger condition, automatically generating an entry ~~or exit~~ order over said distributed financial computer network pursuant to said trading strategy;

said processor means including means for, upon occurrence of another said at least one market trigger condition, automatically generating an exit order over said distributed financial computer network pursuant to said trading strategy; and

queuing means for queuing the generated order on an order queue,

wherein said trading strategy is written in a substantially English language format.

Cancel claims 37-39 and 47.

49. (Currently Amended) The automating trading strategies system according to claim 35, further comprising:

means for checking said order queue for multiple instances of said entry orders or exit orders.

51. (Currently Amended) The automating trading strategies system according to claim 35, further comprising:

identifying means for identifying at least one conflicting entry order or exit order in said order queue;

warning means for warning a user of said at least one conflicting entry order or exit order; and

requesting means for requesting said user to exit said at least one conflicting entry order or exit order.

68. (Currently Amended) An article of manufacture comprising a computer usable medium having computer readable program code means embodied thereon for causing the automation of trading strategies, the computer readable program code means in said article of manufacture comprising:

(a) computer readable program code means for causing a computer to monitor a data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy, said data stream corresponding to real time market conditions on said distributed financial computer network;

(b) computer readable program code means for causing the computer to apply said trading strategy to said data stream of real-time market data, said trading strategy including at least one market trigger condition;~~and~~

(c) computer readable program code means for causing the computer, ~~to~~ upon occurrence of one said at least one market trigger condition, to automatically generate an entry ~~or exit~~ order over said distributed financial computer network pursuant to said trading strategy;

(d) computer readable program code means for causing the computer, upon occurrence of another said at least one market trigger condition, to automatically generate an exit order over said distributed financial computer network pursuant to said trading strategy; and

(e) queuing means for queuing the generated order on an order queue,

wherein said trading strategy is written in a substantially English language format..

71. (Currently Amended) A memory for storing data for access by an application program being executed on a data processing system connected to a distributed financial computer network, comprising:

a means for monitoring a data stream of real-time market data from said distributed financial computer network pursuant to a trading strategy, said data stream corresponding to real time market conditions on said distributed financial computer network;

means for applying said trading strategy to said data stream of real-time market data, said trading strategy including at least one market trigger condition;~~and~~

means for, upon occurrence of one said at least one market trigger condition, automatically generating an entry ~~or exit~~ order over said distributed financial computer network pursuant to said trading strategy;

means for, upon occurrence of another said at least one market trigger condition, automatically generating an exit order over said distributed financial computer network pursuant to said trading strategy; and

queuing means for queuing the generated order on an order queue,

wherein said trading strategy is written in a substantially English language format.

Drawings

The Examiner accepts the drawings filed on January 4, 2002.

Allowable Subject Matter

Claims 1-3, 7-8, 16, 18, 21-23, 25-36, 40-41, 49, 51, 54-56, and 58-72 are allowed.

The following is an examiner's statement of reasons for allowance: The present invention generally discloses automate the trading strategy to automatically generate entry and exit orders based upon the strategy. The prior arts of record include the teaching of Tertitski et al. (US 6,493,681) and Li et al. (US 7,043,449). Tertitski teaches visual analysis of investment strategies by using the historical stock data wherein the system recalculating and redisplaying the strategy matrix on a new viewing date. On the other hand, Li teaches real-time market setting in the analysis of securities price movements. However, the prior arts of record fail to teach, singly or in combination, a method for automating trading strategies on a distributed financial computer network

comprising upon occurrence of one said at least one market trigger condition, automatically generating an entry or exit order over said distributed financial computer network pursuant to said trading strategy; upon occurrence of another said at least one market trigger condition, automatically generating an exit order over said distributed financial computer network pursuant to said trading strategy; and queuing the generated order on an order queue, wherein said trading strategy is written in a substantially English language format.

Any comments considered necessary by applicant must be submitted no later than the payment of the issue fee and, to avoid processing delays, should preferably accompany the issue fee. Such submissions should be clearly labeled "Comments on Statement of Reasons for Allowance."

Conclusion

Any inquiry concerning this communication or earlier communications from the examiner should be directed to Thu Thao Havan whose telephone number is (571) 272-8111. The examiner can normally be reached during her flextime schedule.

If attempts to reach the examiner by telephone are unsuccessful, the examiner's supervisor, James Kramer can be reached on (571) 272-6783. The fax phone number for the organization where this application or proceeding is assigned is (571) 273-8300.

Information regarding the status of an application may be obtained from the Patent Application Information Retrieval (PAIR) system. Status information for unpublished applications is available through Private PAIR only. For more information about the PAIR

Art Unit: 3691

system, see <http://pair-direct-uspto.gov>. Should you have questions on access to the Private PAIR system, contact the Electronic Business Center (EBC) at (866) 217-9197 (toll-free).

Thu Thao Havan

Art Unit: 3693

2/10/08

/Hani M. Kazimi/

Primary Examiner, Art Unit 3691